

# Derivatives High/Low Report

High/Low for 30/05/2008

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/05/2008	\$ / R 2008/06/13			Currency Future	7.6248	7.6908	0.866	7.6400	7.6000	67,194
30/05/2008	\$ / R 2008/09/15			Currency Future	7.8180	7.8650	0.601	7.8500	7.7900	88,777
30/05/2008	\$ / R 2008/12/12			Currency Future	8.0132	8.0633	0.625	0.0000	0.0000	9,278
30/05/2008	£ / R 2008/06/13			Currency Future	15.0463	15.1452	0.657	14.9800	14.9800	6,370
30/05/2008	£ / R 2008/09/15			Currency Future	15.3171	15.4170	0.652	15.3300	15.3300	1,542
30/05/2008	£ / R 2008/12/12			Currency Future	15.5897	15.6931	0.663	0.0000	0.0000	727
30/05/2008	€ / R 2008/06/13			Currency Future	11.8320	11.9169	0.718	11.7700	11.7700	15,165
30/05/2008	€ / R 2008/09/15			Currency Future	12.0764	12.1622	0.710	12.1000	12.0000	9,518
30/05/2008	€ / R 2008/12/12			Currency Future	12.3219	12.4088	0.705	0.0000	0.0000	5,272
30/05/2008	ALBI 2008/08/07			Index Future	253.0720	250.6820	(0.944)	0.0000	0.0000	0
30/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	363.0000	95.0000	(73.829)	0	0	0
30/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	119,643.0000	143,275.0000	19.752	0	0	0
30/05/2008	ALBI 2008/11/06			Index Future	260.9095	258.4450	(0.945)	0.0000	0.0000	594
30/05/2008	ALBI 2008/11/06	265.00	Call	Index Future	18,135.0000	11,234.0000	(38.053)	0	0	0
30/05/2008	ALBI 2008/11/06	265.00	Put	Index Future	59,040.0000	76,784.0000	30.054	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/05/2008	ALBI	2009/02/05			Index Future	271.1480	271.2400	0.034	0.0000	0.0000	0
30/05/2008	CRD1	2008/08/07			Index Future	109.8440	109.0980	(0.679)	0.0000	0.0000	0
30/05/2008	CRD1	2008/11/06			Index Future	113.2460	112.4770	(0.679)	0.0000	0.0000	8
30/05/2008	CRD1	2009/02/05			Index Future	117.0100	116.2150	(0.679)	0.0000	0.0000	0
30/05/2008	GOVI	2008/08/07			jGovi	255.5145	253.3730	(0.838)	255.6100	255.1700	230
30/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	11.0000	2.0000	(81.818)	0	0	0
30/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	184,866.0000	206,272.0000	11.579	0	0	0
30/05/2008	GOVI	2008/11/06			jGovi	263.4275	261.2195	(0.838)	0.0000	0.0000	60
30/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	110,886.0000	130,757.0000	17.920	0	0	0
30/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	5,161.0000	2,952.0000	(42.802)	0	0	0
30/05/2008	GOVI	2009/02/05			jGovi	272.1835	269.9010	(0.839)	0.0000	0.0000	0
30/05/2008	ILBI	2008/08/07			Index Future	321.1555	321.5330	0.118	0.0000	0.0000	1
30/05/2008	ILBI	2008/11/06			Index Future	331.6720	331.8870	0.065	0.0000	0.0000	0
30/05/2008	ILBI	2009/02/05			Index Future	342.0660	342.2900	0.065	0.0000	0.0000	0
30/05/2008	J153	2010/08/31			jSwap	12.2220	12.2220	-	0.0000	0.0000	0
30/05/2008	J157	2015/09/15			jSwap	10.8070	10.8080	0.009	0.0000	0.0000	0
30/05/2008	J186	2026/12/21			jSwap	9.9660	9.9670	0.010	0.0000	0.0000	0
30/05/2008	J201	2014/12/22			jSwap	10.9670	10.9680	0.009	0.0000	0.0000	0
30/05/2008	J203	2017/09/15			jSwap	10.5280	10.5290	0.009	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/05/2008	J204	2018/12/21			jSwap	10.4130	10.4140	0.010	0.0000	0.0000	0
30/05/2008	J207	2020/01/15			jSwap	10.2990	10.2990	-	0.0000	0.0000	0
30/05/2008	JBAR	2005/12/21			jBar	12.5750	12.5750	-	0.0000	0.0000	0
30/05/2008	JFRA	2008/08/07			jFra	12.4760	12.4720	(0.032)	0.0000	0.0000	0
30/05/2008	JFRA	2008/11/06			jFra	12.5590	12.5590	-	0.0000	0.0000	0
30/05/2008	JFRA	2008/11/06			jFra	0.0000	12.5590	100.000	0.0000	0.0000	0
30/05/2008	JFRA	2009/02/05			jFra	12.5380	12.5390	0.008	0.0000	0.0000	0
30/05/2008	JFRA	2009/02/05			jFra	0.0000	12.5390	100.000	0.0000	0.0000	0
30/05/2008	JFRA	2009/05/07			jFra	12.4070	12.4090	0.016	0.0000	0.0000	0
30/05/2008	JFRA	2009/05/07			jFra	0.0000	12.4090	100.000	0.0000	0.0000	0
30/05/2008	JFRA	2009/08/06			jFra	12.0720	12.0710	(0.008)	0.0000	0.0000	0
30/05/2008	JFRA	2009/11/05			jFra	11.8300	11.8310	0.008	0.0000	0.0000	0
30/05/2008	JN02	2008/08/07			jNote	12.1090	12.1080	(0.008)	0.0000	0.0000	0
30/05/2008	JN02	2008/11/06			jNote	11.9330	11.9330	-	0.0000	0.0000	0
30/05/2008	JN02	2009/02/05			jNote	11.7180	11.7190	0.009	0.0000	0.0000	0
30/05/2008	JN05	2008/08/07			jNote	11.0290	11.0300	0.009	0.0000	0.0000	0
30/05/2008	JN05	2008/11/07			jNote	10.2470	10.1650	(0.800)	0.0000	0.0000	0
30/05/2008	JN05	2009/02/05			jNote	10.6920	10.6940	0.019	0.0000	0.0000	0
30/05/2008	JN10	2008/08/07			jNote	10.1920	10.1930	0.010	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/05/2008	JN10	2008/11/07			jNote	9.8510	9.7990	(0.528)	0.0000	0.0000	0
30/05/2008	JN10	2009/02/05			jNote	9.9530	9.9540	0.010	0.0000	0.0000	0
30/05/2008	JROD	2008/05/30			jRod	11.0010	11.0009	(0.001)	0.0000	0.0000	0
30/05/2008	JROD	2008/06/30			jRod	11.3100	11.3050	(0.044)	0.0000	0.0000	0
30/05/2008	JROD	2008/07/31			jRod	11.6970	11.6900	(0.060)	0.0000	0.0000	0
30/05/2008	JROD	2008/08/29			jRod	11.5560	12.1220	4.898	0.0000	0.0000	0
30/05/2008	JROD	2008/09/30			jRod	11.9290	11.9250	(0.034)	0.0000	0.0000	0
30/05/2008	JROD	2008/10/31			jRod	12.2530	12.2490	(0.033)	0.0000	0.0000	0
30/05/2008	JROD	2008/11/28			jRod	12.0120	12.5360	4.362	0.0000	0.0000	0
30/05/2008	JROD	2008/12/31			jRod	12.2940	12.2900	(0.033)	0.0000	0.0000	0
30/05/2008	OTH1	2008/08/07			Index Future	240.9460	237.9980	(1.224)	0.0000	0.0000	0
30/05/2008	OTH1	2008/11/06			Index Future	248.4080	245.3690	(1.223)	0.0000	0.0000	12
30/05/2008	OTH1	2009/02/05			Index Future	256.6650	253.5230	(1.224)	0.0000	0.0000	0
30/05/2008	R153	2008/08/07			Bond Future	11.3100	11.4700	1.415	0.0000	0.0000	8,254
30/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,296.0000	5,587.0000	5.495	0	0	0
30/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	5,784.0000	6,075.0000	5.031	0	0	0
30/05/2008	R153	2008/11/06			Bond Future	11.1500	11.3100	1.435	0.0000	0.0000	0
30/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	365.0000	48.0000	(86.849)	0	0	0
30/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,520.0000	3,463.0000	(1.619)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/05/2008	R153	2009/02/05			Bond Future	11.0900	11.2500	1.443	0.0000	0.0000	0
30/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,696.0000	2,837.0000	5.230	0	0	0
30/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,137.0000	1,052.0000	(7.476)	0	0	0
30/05/2008	R157	2008/08/07			Bond Future	9.8840	10.0600	1.781	0.0000	0.0000	6,726
30/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	5,237.0000	6,148.0000	17.395	0	0	0
30/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	336.0000	193.0000	(42.560)	0	0	0
30/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	6,637.0000	7,590.0000	14.359	0	0	0
30/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	143.0000	74.0000	(48.252)	0	0	0
30/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	51.0000	23.0000	(54.902)	0	0	1,500
30/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	2,827.0000	3,562.0000	25.999	0	0	200
30/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	3,960.0000	4,798.0000	21.162	0	0	500
30/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	649.0000	404.0000	(37.750)	0	0	0
30/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	117,196.0000	116,215.0000	(0.837)	0	0	0
30/05/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	671.0000	987.0000	47.094	0	0	1,000
30/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	14.0000	6.0000	(57.143)	0	0	200
30/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	500
30/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	8,118.0000	9,090.0000	11.973	0	0	0
30/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	9,648.0000	10,627.0000	10.147	0	0	0
30/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	11,212.0000	12,192.0000	8.741	0	0	0
30/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
30/05/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	2,698.0000	2,034.0000	(24.611)	0	0	0
30/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	1,891.0000	2,495.0000	31.941	0	0	0
30/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	1,137.0000	760.0000	(33.157)	0	0	0
30/05/2008	R157	2008/11/06			Bond Future	9.7610	9.9410	1.844	0.0000	0.0000	0
30/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	5,876.0000	6,792.0000	15.589	0	0	0
30/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	151.0000	84.0000	(44.371)	0	0	700
30/05/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	3,240.0000	2,536.0000	(21.728)	0	0	0
30/05/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	596.0000	874.0000	46.644	0	0	700
30/05/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	985.0000	665.0000	(32.487)	0	0	700
30/05/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	2,430.0000	3,092.0000	27.243	0	0	1,000
30/05/2008	R157	2009/02/05			Bond Future	9.6750	9.8550	1.860	0.0000	0.0000	2,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	3,424.0000	4,089.0000	19.422	0	0	0
30/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,120.0000	826.0000	(26.250)	0	0	0
30/05/2008	R186	2008/08/07			Bond Future	9.6610	9.8710	2.174	0.0000	0.0000	2,410
30/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	19,555.0000	21,417.0000	9.522	0	0	0
30/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
30/05/2008	R186	2008/11/06			Bond Future	9.5730	9.7830	2.194	0.0000	0.0000	2,500
30/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
30/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	10,422.0000	12,293.0000	17.952	0	0	0
30/05/2008	R186	2009/02/05			Bond Future	9.5080	9.7180	2.209	0.0000	0.0000	2,500
30/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	3,270.0000	4,690.0000	43.425	0	0	0
30/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	891.0000	432.0000	(51.515)	0	0	0
30/05/2008	R196	2008/08/07			Bond Future	11.2570	12.1160	7.631	0.0000	0.0000	0
30/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	402.0000	284.0000	(29.353)	0	0	0
30/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,718.0000	2,043.0000	18.917	0	0	0
30/05/2008	R196	2008/11/06			Bond Future	11.0700	11.7680	6.305	0.0000	0.0000	0
30/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,036.0000	947.0000	(8.591)	0	0	0
30/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,722.0000	1,838.0000	6.736	0	0	0
30/05/2008	R196	2009/02/05			Bond Future	10.7540	11.2760	4.854	0.0000	0.0000	0
30/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,731.0000	1,741.0000	0.578	0	0	0
30/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,731.0000	1,714.0000	(0.982)	0	0	0
30/05/2008	R201	2008/08/07			Bond Future	9.9530	10.1400	1.879	0.0000	0.0000	0
30/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	9,255.0000	10,085.0000	8.968	0	0	0
30/05/2008	R201	2008/11/06			Bond Future	9.8190	10.0000	1.843	0.0000	0.0000	1,000
30/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	113.0000	63.0000	(44.248)	0	0	0
30/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	4,940.0000	5,678.0000	14.939	0	0	0
30/05/2008	R201	2009/02/05			Bond Future	9.7210	9.9110	1.955	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	804.0000	574.0000	(28.607)	0	0	0
30/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	2,843.0000	3,421.0000	20.331	0	0	0
30/05/2008	R203	2008/08/07			Bond Future	9.8250	10.0000	1.781	0.0000	0.0000	0
30/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	12,552.0000	13,517.0000	7.688	0	0	0
30/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/05/2008	R203	2008/11/06			Bond Future	9.7110	9.8910	1.854	0.0000	0.0000	0
30/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	7,026.0000	8,002.0000	13.891	0	0	0
30/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	16.0000	6.0000	(62.500)	0	0	0
30/05/2008	R203	2009/02/05			Bond Future	9.6270	9.8070	1.870	0.0000	0.0000	0
30/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	2,855.0000	3,567.0000	24.939	0	0	0
30/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	767.0000	504.0000	(34.289)	0	0	0
30/05/2008	R204	2008/08/07			Bond Future	9.7820	9.9920	2.147	0.0000	0.0000	3,188
30/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	13,205.0000	14,437.0000	9.330	0	0	0
30/05/2008	R204	2008/11/06			Bond Future	9.6740	9.8840	2.171	0.0000	0.0000	0
30/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	7,313.0000	8,532.0000	16.669	0	0	0
30/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	12.0000	3.0000	(75.000)	0	0	0
30/05/2008	R204	2009/02/05			Bond Future	9.5940	9.8040	2.189	0.0000	0.0000	0
30/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	2,764.0000	3,676.0000	32.996	0	0	0
30/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	716.0000	409.0000	(42.877)	0	0	0
30/05/2008	R206	2008/08/07			Bond Future	10.0000	10.2000	2.000	0.0000	0.0000	0
30/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	8,111.0000	8,875.0000	9.419	0	0	0
30/05/2008	R206	2008/11/06			Bond Future	9.8440	10.0500	2.093	0.0000	0.0000	610
30/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	13.0000	6.0000	(53.846)	0	0	0
30/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	7,263.0000	8,025.0000	10.492	0	0	0
30/05/2008	R206	2009/02/05			Bond Future	9.7180	9.9280	2.161	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	829.0000	598.0000	(27.865)	0	0	0
30/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	2,551.0000	3,081.0000	20.776	0	0	0
30/05/2008	R207	2008/08/07			Bond Future	9.7650	9.9750	2.151	0.0000	0.0000	0
30/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	11,542.0000	12,787.0000	10.787	0	0	0
30/05/2008	R207	2008/11/06			Bond Future	9.6640	9.8740	2.173	0.0000	0.0000	0
30/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	7,383.0000	8,623.0000	16.795	0	0	0
30/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
30/05/2008	R207	2009/02/05			Bond Future	9.5880	9.7980	2.190	0.0000	0.0000	0
30/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	2,677.0000	3,626.0000	35.450	0	0	0
30/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	628.0000	336.0000	(46.497)	0	0	0
30/05/2008	R209	2008/08/07			Bond Future	9.4460	9.6760	2.435	0.0000	0.0000	6,986
30/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	14,209.0000	15,822.0000	11.352	0	0	0
30/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/05/2008	R209	2008/11/06			Bond Future	9.3720	9.6020	2.454	0.0000	0.0000	260
30/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	13,660.0000	15,293.0000	11.955	0	0	0
30/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/05/2008	R209	2009/02/05			Bond Future	9.3170	9.5470	2.469	0.0000	0.0000	0
30/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	2,762.0000	4,159.0000	50.579	0	0	0
30/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	377.0000	125.0000	(66.844)	0	0	0
30/05/2008	TRT1	2008/08/07			Index Future	252.1640	250.0260	(0.848)	0.0000	0.0000	0
30/05/2008	TRT1	2008/11/06			Index Future	259.9730	257.7690	(0.848)	0.0000	0.0000	400
30/05/2008	TRT1	2009/02/05			Index Future	268.6140	266.3360	(0.848)	0.0000	0.0000	0
30/05/2008	ZAAD	2008/06/13			Currency Future	7.2793	7.3065	0.374	0.0000	0.0000	10



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/05/2008	ZAAD 2008/09/15			Currency Future	7.3709	7.3981	0.369	0.0000	0.0000	0
30/05/2008	ZAAD 2008/12/12			Currency Future	7.4628	7.4921	0.393	7.4400	7.4400	240
<b>Grand Total:</b>										<b>249,332</b>